# Randomness Properties of Cryptographic Hash Functions

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August 8, 2017



#### Outline

- Introduction
  - Overview
  - Background
- 2 Methodology
  - A Posteriori Extractor
  - Experimental Setup
- Results
  - Entropy
  - Serial Correlation
- 4 Conclusions
  - Future Work

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# Primary Hypothesis

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Assuming a **cryptographic hash** is being used to increase the **apparent randomness** of a data set, It is possible to **formulate metrics** to choose the best hash for this purpose.

#### Conclusion

The hypothesis holds, and suitable metrics were formulated and verified.

# Secondary Hypothesis

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The **A Posteriori** method described in this research is a valid approach for entropy extraction of a **weak random source** in the form of inter packet delays between packet arrivals.

#### Conclusion

The method proposed can indeed function as a randomness extractor on network timing data.

# Cryptographic Hash Functions

#### 14 Common Cryptographic Hashes

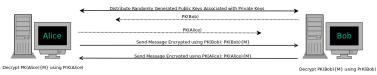
Blake 2 32-bit(bl2s)	Blake 2 64-bit(bl2b)	MD5(md5)
SHA-1(s1)	SHA-2 224-bit(s2224)	SHA-2 512-bit(s2512)
SHA-2 256-bit(s256)	SHA-3 224-bit(s3224)	SHA-3 256-bit(s3256)
SHA-3 384-bit(s3384)	SHA-3 512-bit(s3512)	SHA-2 384-bit(s384)
shake 128-bit(ske128)	shake 256-bit(ske256)	, ,

- Cryptographic hashes are used in many security applications.
- The bit size of the function represents the length of the output string.
- In this work, only portions of bit streams were fed to the hash function at a time, according to output length.



### Modern Applications of Random Values

Example application of random values to public key cryptography



- In cryptography:
  - RSA: RNs are used to generate primes (No RNG specified)
  - 3-DES: RNs used as key-bundle (Specific RNG ANSI x9.31)
  - Blowfish: RN used a 52-bit key (No RNG specified)
  - Twofish: RN used as up to 256-bit key (No RNG specified)
  - AES: RNs used as key-IV-salt bundle (NIST specified RNG)
- In science:
  - Statistics: Taking random sample
  - Analysis: Extraction of signal from noise
  - Simulation: Providing a spectrum of inputs

#### Approaches to Random Generation

Giuseppe Lodovico Lagrangia



- Pseudo-Random Number Generators (PRNGs)
  - Shift Registers (LFSR, NLFSR) -Golomb (1948)
  - Linear Congruential Generators (LCG) - D. H. Lehmer (1949)
  - Blum Blum Shub (BBS) -Blum,Blum, and Shub (1986)
  - Mersenne Twister (MT) -Matsumoto & Nishimura (1997)
- True Random Number Generators (TRNGs)
  - Atmospheric Noise (random.org)
  - Radioactive Decay (hotbits.org)



if T1 > T2:

### **Entropy Extractors**

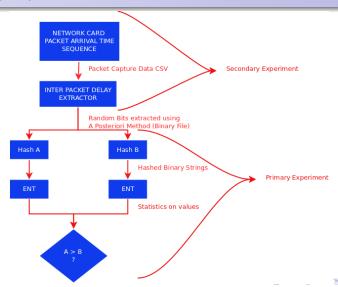


record one 
$$T_1=P_2-P_1=15-10=5 \qquad \begin{array}{c} \text{if T1}<\text{T2:}\\ \text{record zero} \end{array}$$
 
$$T_2=P_4-P_3=27-20=7 \qquad \text{if T1}=\text{T2:}\\ \text{record nothing} \end{array}$$

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#### **Process Flow**



#### A Posteriori Extraction Method

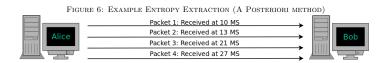
Given 
$$X$$
 such that  $X = \{x_1, x_2, x_3, ..., x_n\}$  
$$Q_2 = \{x \in X | P(X > x) = P(X < x) = 0.5\}$$
 
$$R_{\psi}(x_i) = r_i = \begin{cases} 1 & x_i > Q_2 \\ 0 & x_i < Q_2 \end{cases}$$

Hence, the entropy is extracted into the binary value:  $r_1r_2r_3r_4...r_n$ 

Note: alternative measures of center can be used in the place of  $Q_2$  but only  $Q_2$  maximizes the extracted entropy



#### A Posteriori Extractor for Inter-Packet Delays Example



$$T_1 = P_2 - P_1 = 13 - 10 = 3$$
 for  $T_i$ :  
if  $T_i > Q_2$ :  
record one  
else if  $T_i < Q_2$ :  
record zero  
 $T_3 = P_4 - P_3 = 27 - 21 = 6$  else:  
 $Q_2 = 6$ 

In this small example the extracted random string is 01 = 1

# Experimental Set-Up

- Inter-Packet Timings: time differences between packet arrivals
- $\bullet$  Arrival times (in  $\mu s$ ) captured by Wireshark & TCPdump
- Five machines used:

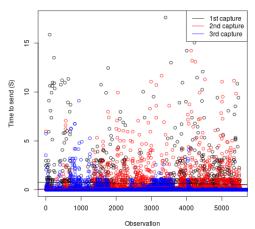
Machine	OS	CPUs	RAM	Speed
1	Windows 10	2	8 Gb	2.35 GHz
2	MacOS 10.12	2	8 Gb	2.6 GHz
3	Ubuntu 16.10	8	16 Gb	2.6 GHz
4	Ubuntu 17.04	8	16 Gb	2.8 GHz
5	Ubuntu 17.04	8	32 Gb	3.2 GHz

#### Outline

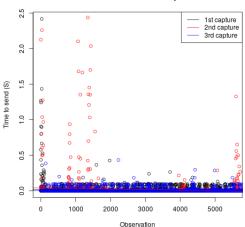
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#### Initial Packet Capture Timings

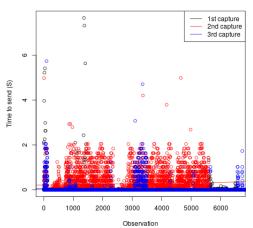
#### Windows 10 Packet Captures



Max OS X 10.12 Packet Captures



#### Ubuntu Linux 16.10 Packet Captures



#### Before and After on an Idle Network

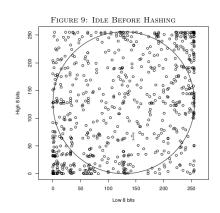
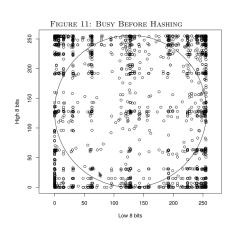
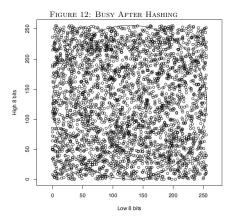


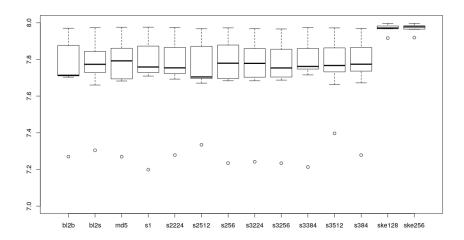
Figure 10: Idle After Hashing 150 200 250 Low 8 bits

# Before and After on Busy Network

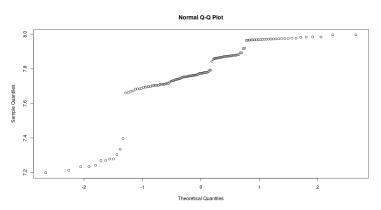




# Boxplot of Entropy Values for Common Hashes



# Checking the ANOVA Assumptions for Entropy (Normality)



Shapiro Wilks Test for Normality (Reject Null that data are normal)

W	0.81796
p-val	3.418e-11**

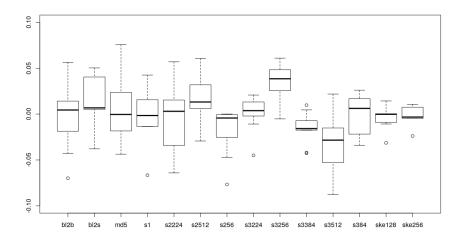


Kruskal-Wallis rank sum test

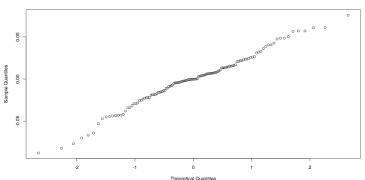
# Kruskal-Wallis (Non Parametric ANOVA) Results

```
data: x and group
Kruskal-Wallis chi-squared = 30.198, df = 13, p-value = 0
                            Comparison of x by group
                                 (No adjustment)
Col Mean-
Row Mean
                  bl2b
                             b12s
                                          md5
                                                      s1
    bl2s
             -1.207029
               0.1137
             -0.464738
                         0.742291
     md5
               0.3211
                           0.2290
            -0.232369
                         0.974660
                                    0.232369
               0.4081
                           0.1649
                                       0.4081
```

# Boxplot of Serial Correlations for Common Hashes







Shapiro Wilks Test for Normality (Accept Null that data are normal)

<i>y</i> ( 1		
W	0.98486	
p-val	0.1741	



# Checking the ANOVA Assumptions for SC (Homosce.)

Levene test for Homoscedasticity (Accept Null that data are HS)

F	1.4785
p-val	.1364

#### ANOVA Results for Serial Correlation

```
Tukey multiple comparisons of means 95\% \ family-wise \ confidence \ level Fit: aov(formula = dfB\$Serial.Correlation \sim dfB\$Hash) Df \ Sum \ Sq \ Mean \ Sq \ F \ value \ Pr(>F) dfB\$Hash \qquad 13 \ 0.03032 \ 0.0023321 \qquad 2.938 \ 0.00104 \ ** Residuals \qquad 112 \ 0.08891 \ 0.0007938
```

#### \$'dfB\$Hash'

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# Future Steps

- Perform analysis looking at different metrics (STS/DieHarder results)
- Perform analysis with wider variety of initial strings from different sources.
- 3 Examine mean differences in theoretical light.
- Apply analysis to more types of one-way functions.

# Thankyou For your Time

QUESTIONS??

#### **BACKUP SLIDES**

# A Posteriori Maximizes Shannon's Entropy (1)

#### [PROOF:]

Given a supposedly random sample

$$X = \{x_1 \in \mathbb{R}, x_2 \in \mathbb{R}, x_3 \in \mathbb{R}, ..., x_n \in \mathbb{R}\}\$$

We define the random variable  $\alpha$  in terms of the median (or second quartile) of X

$$\alpha : \mathbb{R} \to \mathbb{B}$$

$$P(\alpha = 0) = p_0(\alpha) = \frac{|\{x | x < Q_2(X)\}|}{|X|} = \frac{1}{2}$$

$$P(\alpha = 1) = p_1(\alpha) = \frac{|\{x|x > Q_2(X)\}|}{|X|} = \frac{1}{2}$$

The formula for the entropy of a string of Bernoulli trials (or a 'bitstring') is given:

$$H(p_0(b),p_1(b)) = -(p_0(b) \log_2(p_0(b)) + p_1(b) \log_2(p_1(b)))$$

We can maximize the Entropy function as so:

$$\nabla H(\rho_0,\rho_1) = \Big(\frac{\partial H}{\partial \rho_0},\frac{\partial H}{\partial \rho_1}\Big) = \Big(-\frac{\ln(\rho_0)+1}{\ln(2)},-\frac{\ln(\rho_1)+1}{\ln(2)}\Big)$$

Maximizing we find

$$\frac{-\ln(\rho_0) - 1}{\ln(2)} = 0 \implies \ln(\rho_0) = -1 \implies \rho_0 = \frac{1}{e}$$
$$\frac{-\ln(\rho_1) - 1}{\ln(2)} = 0 \implies \ln(\rho_1) = -1 \implies \rho_1 = \frac{1}{e}$$

# A Posteriori Maximizes Shannon's Entropy (2)

This seemingly odd result is because there is an *inherent* dependence among these two values, expressed mathematically as  $p_0+p_1=1$ , in our first maximization attempt, we neglected to account for the hard-restraint  $p_0+p_1=1$  In constraining the original optimization we have the following system:

$$\frac{-\ln(\rho_1) - 1}{\ln(2)} = 0 = \frac{-\ln(\rho_0) - 1}{\ln(2)}$$

$$p_1 = 1 - p_0$$

$$\frac{-\ln(1 - \rho_0) - 1}{\ln(2)} = \frac{-\ln(\rho_0) - 1}{\ln(2)} \implies 1 - \rho_0 = \rho_0$$

$$\implies \rho_0 = 0.5 \implies \rho_1 = 1 - 0.5 = 0.5$$

Because  $p_0(\alpha) = p_1(\alpha) = 0.5$  by definition, we have maximized the entropy function for the constraint

$$p_1 + p_0 = 1$$
.



# Entropy (1/4)

- Entropy is related to the idea of self-information, but the two are not synonymous.
- The self-information of a particular event is a measure of how much information is contained by that event occurring.
- Events that occur more frequently have lower self-information.
- Self-Information is inversely proportional the the frequency of an event.
- Intuitively, we may define it as the following:

$$A \in S \implies I(A) = \frac{1}{P(A)} = \frac{1}{\frac{\|A\|}{\|S\|}}$$
 (1)

# Entropy (2/4)

- This measure is not additive under the intersection operator.
- in other words, the self information of event B + the self information of event A should be equivalent to the self information of the intersection of A and B.
- We can see that our intuitive definition does not satisfy this property.

$$(I(A) = \frac{1}{P(A)}) \wedge (I(B) = \frac{1}{P(B)})$$
 (2)

$$\implies I(A \cap B) = \frac{1}{P(A) \cdot P(B)} \tag{3}$$

$$I(A) + I(B) = \frac{P(A) + P(B)}{P(A) \cdot P(B)} \neq \frac{1}{P(A) \cdot P(B)}$$
 (4)

# Entropy (3/4)

- Hence our intuitive definition of self information does not satisfy the additive property.
- We are moved to consider a different measure

$$I(A) = In\left(\frac{1}{P(A)}\right)I(B) = In\left(\frac{1}{P(B)}\right)$$
 (5)

$$I(A \cap B) = In\left(\frac{1}{P(A) \cdot P(B)}\right) \tag{6}$$

$$I(A) + I(B) = In\left(\frac{1}{P(A)}\right) + In\left(\frac{1}{P(B)}\right) = In\left(\frac{1}{P(A) \cdot P(B)}\right)$$
 (7)

# Entropy (4/4)

- So we now have a definition of self-information.
- Because this definition is based on the pmf it is a random variable
- As a random variable we can take the expected value

$$H(X) = E(I(X)) \tag{8}$$

- The above measure is known as the entropy of an event X.
- So we can calculate the entropy of a bit string as:

$$H(X) = -\sum_{i=0}^{n} P(X)I(X)$$
 (9)

$$= -(P(X=0)Ig(P(X=0)) + P(X=1)Ig(P(X=1)))$$
 (10)

# Entropy Example

- As an example of bitstring entropy calculation consider the bitstring 110110101101101110111110001010101101
- There are 35 bits in the bit string, 22 of which are 1's and 13 of which are 0's
- P(X=1) = 0.628571429
- P(X=0) = 0.371428571
- H(X) = -(-0.9517626753) = 0.9517626753